

FACTSHEET - Solactive GBS Custom Pacific ex Japan Large & Mid Cap UCITS C1 GBP Index (JH NTR) AS OF 19-Jun-2024



DESCRIPTION

The Solactive GBS Custom Pacific ex Japan Large & Mid Cap UCITS C1 GBP Index (JH NTR) is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Developed Markets Pacific excluding Japan while including South Korea and Taiwan. It is calculated as a net total return index in GBP and weighted by free-float market capitalization subject to the weight constraints postulated in the European UCITS directive ("5/10/40-rule").

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	7.86%	9.63%	-7.26%	7.51%	18.74%	15.81%

CHARACTERISTICS

ISIN / WKN	DE000SLOBR51 / SLOBR5	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SCPLMJBJ	Last Price	1654.21
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	443		

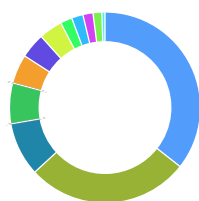
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.00%	4.04%	11.04%	15.24%	7.86%	65.42%
Performance (p.a.)						7.33%
Volatility (p.a.)	14.32%	15.93%	14.23%	14.00%	14.33%	15.53%
High	1654.21	1654.21	1654.21	1654.21	1654.21	1654.21
Low	1567.11	1506.94	1411.28	1354.13	1411.28	896.17
Sharpe Ratio*	1.54	0.77	1.30	0.73	0.85	0.14
Max. Drawdown	-3.37%	-5.71%	-8.22%	-8.43%	-8.22%	-27.81%
VaR 95 \ 99				-23.1% \ -36.9%		-24.8% \ -43.0%
CVaR 95 \ 99				-31.1% \ -41.3%		-36.0% \ -57.0%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

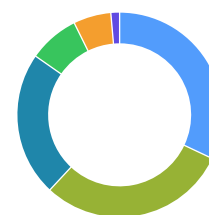
COMPOSITION BY SECTORS

- Technology 35.6%
- Finance 27.6%
- Non-Energy Materials 9.1%
- Industrials 6.9%
- Healthcare 4.9%
- Consumer Non-Cyclicals 4.3%
- Consumer Cyclicals 4.0%
- Energy 2.0%
- Telecommunications 1.9%
- Utilities 1.7%
- Consumer Services 1.5%
- Business Services 0.5%



COMPOSITION BY COUNTRIES

- Taiwan 32.0%
- Australia 29.9%
- South Korea 22.8%
- Hong Kong 8.0%
- Singapore 5.9%
- Others 1.4%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.93%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.74%
BHP GROUP LTD	BHP AT Equity	AU	AUD	3.41%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	3.34%
CSL LTD ORD	CSL AT Equity	AU	AUD	2.21%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.14%
AIA GROUP LTD	1299 HK Equity	HK	HKD	1.93%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	1.78%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	1.77%
MEDIATEK	2454 TT Equity	TW	TWD	1.63%

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